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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	2025 On 05-February-15			Bond Future	118.42	118.4400	118.4173	118.4400	16.00
30/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	573	1	573	1	0.00
30/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	593	1	593	1	0.00
30/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	583	1	583	1	0.00
30/12/2014	2025 On 07-May-15			Bond Future	120.30	120.3292	120.3046	120.3292	0.00
30/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	695	1	695	1	0.00
30/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	705	1	705	1	0.00
30/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	685	1	685	1	0.00
30/12/2014	2030 On 05-February-15			Bond Future	8.45	96.3688	8.4457	96.3688	4,666.00
30/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	6202	6	6202	6	0.00
30/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	6351	6	6351	6	0.00
30/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	6277	6	6277	6	0.00
30/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2030 On 07-May-15			Bond Future	8.51	97.8983	8.5072	97.8983	0.00
30/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	2008	2	2008	2	0.00
30/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	1930	2	1930	2	0.00
30/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	1851	2	1851	2	0.00
30/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2032 On 05-February-15			Bond Future	8.61	99.7679	8.6067	99.7679	15.00
30/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	932	1	932	1	0.00
30/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	1020	1	1020	1	0.00

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30/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	844	1	844	1	0.00
30/12/2014	2032 On 07-May-15			Bond Future	8.67	97.1959	8.6681	97.1959	0.00
30/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	1453	2	1453	2	0.00
30/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	1366	1	1366	1	0.00
30/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	1540	2	1540	2	0.00
30/12/2014	2032 On 06-August-15			Bond Future	8.72	98.8747	8.7177	98.8747	0.00
30/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	1863	2	1863	2	0.00
30/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	1776	2	1776	2	0.00
30/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	1950	2	1950	2	0.00
30/12/2014	2037 On 05-February-15			Bond Future	8.66	98.5575	8.6645	98.5575	36,001.00
30/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	7553	7	7553	7	0.00
30/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	7638	8	7638	8	0.00
30/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	7468	7	7468	7	0.00
30/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2037 On 07-May-15			Bond Future	8.72	100.1217	8.7233	100.1217	500.00
30/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	2485	2	2485	2	0.00
30/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	2667	3	2667	3	0.00
30/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	2576	3	2576	3	0.00
30/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2037 On 06-August-15			Bond Future	8.77	97.5907	8.7725	97.5907	0.00
30/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	212	0	212	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	306	0	306	0	0.00
30/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	118	0	118	0	0.00
30/12/2014	2038 On 05-February-15			Bond Future	125.20	125.2246	125.2015	125.2246	3,701.00
30/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	2191	2	2191	2	0.00
30/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	2201	2	2201	2	0.00
30/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	2211	2	2211	2	0.00
30/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2038 On 07-May-15			Bond Future	127.20	127.2220	127.1967	127.2220	0.00
30/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	207	0	207	0	0.00
30/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	187	0	187	0	0.00
30/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	197	0	197	0	0.00
30/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2044 On 05-February-15			Bond Future	8.79	99.7548	8.7891	99.7548	6,042.00
30/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	2253	2	2253	2	0.00
30/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	2153	2	2153	2	0.00
30/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	2052	2	2052	2	0.00
30/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2044 On 07-May-15			Bond Future	8.85	101.3381	8.8471	101.3381	0.00
30/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	1450	1	1450	1	0.00
30/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	1650	2	1650	2	0.00
30/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	1550	1	1550	1	0.00
30/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2044 On 06-August-15			Bond Future	8.90	98.7027	8.8962	98.7027	0.00
30/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00

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30/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	1505	2	1505	2	0.00
30/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	1401	1	1401	1	0.00
30/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	1610	2	1610	2	0.00
30/12/2014	2046 On 05-February-15			Bond Future	127.89	127.9117	127.8887	127.9117	5,889.00
30/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	3899	4	3899	4	0.00
30/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	3879	4	3879	4	0.00
30/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	3889	4	3889	4	0.00
30/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2046 On 07-May-15			Bond Future	128.56	128.5827	128.5576	128.5827	0.00
30/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	1548	2	1548	2	0.00
30/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	1558	2	1558	2	0.00
30/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	1568	2	1568	2	0.00
30/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2050 On 05-February-15			Bond Future	136.29	136.3121	136.2879	136.3121	2,493.00
30/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	6298	6	6298	6	0.00
30/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	6278	6	6278	6	0.00
30/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	6288	6	6288	6	0.00
30/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2050 On 07-May-15			Bond Future	138.46	138.4864	138.4597	138.4864	0.00
30/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	3450	3	3450	3	0.00
30/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	3470	3	3470	3	0.00
30/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	3460	3	3460	3	0.00
30/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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30/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	AL12 On 05-February-15			Index Future	533.91	533.5460	533.9060	533.5460	0.00
30/12/2014	AL12 On 07-May-15			Index Future	542.37	542.0100	542.3720	542.0100	0.00
30/12/2014	AL37 On 05-February-15			Index Future	446.05	445.9450	446.0510	445.9450	116.00
30/12/2014	AL37 On 07-May-15			Index Future	453.12	453.0200	453.1240	453.0200	0.00
30/12/2014	AL7T On 05-February-15			Index Future	527.16	526.9580	527.1620	526.9580	3.00
30/12/2014	AL7T On 07-May-15			Index Future	535.52	535.3170	535.5220	535.3170	0.00
30/12/2014	ALBI On 05-February-15			Index Future	482.10	481.8970	482.0990	481.8970	774.00
30/12/2014	ALBI On 07-May-15			Index Future	489.74	489.5420	489.7440	489.5420	0.00
30/12/2014	ALBI On 06-August-15			Index Future	498.10	497.8990	498.0960	497.8990	0.00
30/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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30/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2014	EL28 On 05-February-15			Bond Future	124.94	124.9618	124.9418	124.9618	0.00
30/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
30/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
30/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
30/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1048	1	1048	1	0.00
30/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1068	1	1068	1	0.00
30/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1058	1	1058	1	0.00
30/12/2014	EL28 On 07-May-15			Bond Future	125.42	125.4454	125.4233	125.4454	0.00
30/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	413	0	413	0	0.00
30/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	423	0	423	0	0.00
30/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	433	0	433	0	0.00
30/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
30/12/2014	ES33 On 05-February-15			Bond Future	9.50	85.6764	9.5017	85.6764	6,220.00
30/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3680	4	3680	4	0.00
30/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3610	4	3610	4	0.00
30/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3540	3	3540	3	0.00
30/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
30/12/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	ES33 On 07-May-15			Bond Future	9.59	83.2483	9.5860	83.2483	0.00
30/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1125	1	1125	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1270	1	1270	1	0.00
30/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1197	1	1197	1	0.00
30/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
30/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
30/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
30/12/2014	ES33 On 06-August-15			Bond Future	9.66	84.6860	9.6593	84.6860	0.00
30/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
30/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
30/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
30/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	507	1	507	1	0.00
30/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	434	0	434	0	0.00
30/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	360	0	360	0	0.00
30/12/2014	GOVI On 05-February-15			GOVI	480.11	479.9220	480.1070	479.9220	440.00
30/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	201170	20	201170	20	0.00
30/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	200970	20	200970	20	0.00
30/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	201070	20	201070	20	0.00
30/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
30/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
30/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
30/12/2014	GOVI On 07-May-15			GOVI	487.72	487.5360	487.7200	487.5360	130.00
30/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	377300	38	377300	38	0.00
30/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	377100	38	377100	38	0.00
30/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	377200	38	377200	38	0.00
30/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
30/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
30/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
30/12/2014	GOVI On 06-August-15			GOVI	496.04	495.8590	496.0380	495.8590	0.00
30/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
30/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
30/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
30/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	39620	4	39620	4	0.00
30/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	39520	4	39520	4	0.00
30/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	39720	4	39720	4	0.00
30/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	IGOV On 05-February-15			Index Future	224.63	224.6520	224.6250	224.6520	1,093.00
30/12/2014	IGOV On 07-May-15			Index Future	228.21	228.2350	228.2050	228.2350	81.00
30/12/2014	IGOV On 06-August-15			Index Future	232.12	232.1490	232.1150	232.1490	0.00
30/12/2014	ILBI On 05-February-15			Index Future	609.62	609.7250	609.6220	609.7250	157.00
30/12/2014	ILBI On 07-May-15			Index Future	619.53	619.6370	619.5300	619.6370	0.00
30/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
30/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.10	93.8900	6.1000	93.8900	0.00
30/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.14	93.8500	6.1400	93.8500	0.00
30/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	2,850.00
30/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.30	93.6800	6.3000	93.6800	0.00
30/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.42	93.5600	6.4200	93.5600	0.00
30/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.49	93.4900	6.4900	93.4900	5,000.00
30/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.71	93.2800	6.7100	93.2800	0.00
30/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.96	93.0200	6.9600	93.0200	0.00
30/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.14	92.8400	7.1400	92.8400	0.00
30/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.29	92.7000	7.2900	92.7000	0.00
30/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
30/12/2014	R023 On 05-February-15			Bond Future	7.87	102.7384	7.8691	102.7384	11,167.00
30/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	4997	5	4997	5	0.00
30/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	5051	5	5051	5	0.00
30/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	4942	5	4942	5	0.00
30/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	3	0	3	0	0.00
30/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	4	0	4	0	0.00
30/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	4	0	4	0	0.00
30/12/2014	R023 On 07-May-15			Bond Future	7.93	100.4447	7.9298	100.4447	0.00
30/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	2113	2	2113	2	0.00
30/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	2185	2	2185	2	0.00
30/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	2149	2	2149	2	0.00
30/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	904	1	904	1	0.00
30/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	884	1	884	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	924	1	924	1	0.00
30/12/2014	R023 On 06-August-15			Bond Future	7.97	102.1788	7.9731	102.1788	0.00
30/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	2764	3	2764	3	0.00
30/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	6152	6	6152	6	0.00
30/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	2799	3	2799	3	0.00
30/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	2833	3	2833	3	0.00
30/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	1297	1	1297	1	0.00
30/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	1257	1	1257	1	0.00
30/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	1277	1	1277	1	0.00
30/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	294	0	294	0	911.00
30/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
30/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
30/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
30/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
30/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R186 On 05-February-15			Bond Future	8.04	119.9713	8.0402	119.9713	44,892.00
30/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	5854	6	5854	6	0.00
30/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	5932	6	5932	6	0.00
30/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	7789	8	7789	8	0.00
30/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	5777	6	5777	6	0.00
30/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	3591	4	3591	4	0.00
30/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	3955	4	3955	4	0.00
30/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	994	1	994	1	0.00
30/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	1201	1	1201	1	0.00
30/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	29	0	29	0	0.00
30/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	4	0	4	0	9,600.00
30/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	27	0	27	0	0.00
30/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	26	0	26	0	0.00
30/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	134	0	134	0	0.00
30/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	1336	1	1336	1	6,500.00
30/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	1118	1	1118	1	6,500.00
30/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	178	0	178	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	R186 On 07-May-15			Bond Future	8.10	121.8749	8.0984	121.8749	200.00
30/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	2903	3	2903	3	0.00
30/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	2953	3	2953	3	0.00
30/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	2855	3	2855	3	0.00
30/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1618	2	1618	2	0.00
30/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1650	2	1650	2	0.00
30/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1684	2	1684	2	0.00
30/12/2014	R186 On 06-August-15			Bond Future	8.14	118.6784	8.1415	118.6784	0.00
30/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	2375	2	2375	2	0.00
30/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	2411	2	2411	2	0.00
30/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	2448	2	2448	2	0.00
30/12/2014	R186 On 06-August-15	8.90	Call	Bond Future	6903	7	6903	7	0.00
30/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	3621	4	3621	4	0.00
30/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	3529	4	3529	4	0.00
30/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	3575	4	3575	4	0.00
30/12/2014	R186 On 06-August-15	8.90	Put	Bond Future	926	1	926	1	2,500.00
30/12/2014	R186 On 05-November-15			Bond Future	8.17	120.8348	8.1662	120.8348	0.00
30/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	3798	4	3798	4	0.00
30/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	3884	4	3884	4	0.00
30/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	3841	4	3841	4	0.00
30/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	7665	8	7665	8	0.00
30/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	3172	3	3172	3	0.00
30/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	1229	1	1229	1	2,600.00
30/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	3208	3	3208	3	0.00
30/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	3135	3	3135	3	0.00
30/12/2014	R197 On 05-February-15			Bond Future	286.24	286.2933	286.2400	286.2933	898.00
30/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	2760	3	2760	3	0.00
30/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	2770	3	2770	3	0.00
30/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	2750	3	2750	3	0.00
30/12/2014	R197 On 07-May-15			Bond Future	290.80	290.8597	290.8017	290.8597	0.00
30/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	3208	3	3208	3	0.00
30/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	3198	3	3198	3	0.00
30/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	3188	3	3188	3	0.00
30/12/2014	R202 On 05-February-15			Bond Future	237.04	237.0805	237.0360	237.0805	50,884.00
30/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4046	4	4046	4	0.00
30/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4026	4	4026	4	0.00
30/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4036	4	4036	4	0.00
30/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R202 On 07-May-15			Bond Future	240.81	240.8620	240.8134	240.8620	0.00
30/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	2313	2	2313	2	0.00
30/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	2323	2	2323	2	0.00
30/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	2303	2	2303	2	0.00
30/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R203 On 05-February-15			Bond Future	6.98	106.3168	6.9756	106.3168	14,991.00
30/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	1683	2	1683	2	55.00
30/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3205	3	3205	3	0.00
30/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3228	3	3228	3	0.00
30/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3182	3	3182	3	0.00
30/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	1	0	1	0	0.00
30/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R203 On 07-May-15			Bond Future	7.04	103.8374	7.0403	103.8374	0.00
30/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	723	1	723	1	0.00
30/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	738	1	738	1	0.00
30/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	709	1	709	1	0.00
30/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	271	0	271	0	0.00
30/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	264	0	264	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	279	0	279	0	0.00
30/12/2014	R203 On 06-August-15			Bond Future	7.05	105.6304	7.0514	105.6304	0.00
30/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	316	0	316	0	0.00
30/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	323	0	323	0	0.00
30/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	330	0	330	0	0.00
30/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	911	1	911	1	0.00
30/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	899	1	899	1	0.00
30/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	924	1	924	1	0.00
30/12/2014	R204 On 05-February-15			Bond Future	7.26	103.5266	7.2619	103.5266	10,782.00
30/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	3261	3	3261	3	0.00
30/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	3228	3	3228	3	0.00
30/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3293	3	3293	3	0.00
30/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R204 On 07-May-15			Bond Future	7.33	105.1693	7.3318	105.1693	0.00
30/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	998	1	998	1	0.00
30/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1037	1	1037	1	0.00
30/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1017	1	1017	1	0.00
30/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	499	1	499	1	0.00
30/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	487	0	487	0	0.00
30/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	475	0	475	0	0.00
30/12/2014	R204 On 06-August-15			Bond Future	7.37	102.9463	7.3690	102.9463	0.00
30/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	3164	3	3164	3	0.00
30/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	1613	2	1613	2	0.00
30/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	1654	2	1654	2	0.00
30/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	1633	2	1633	2	0.00
30/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	137	0	137	0	699.00
30/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	512	1	512	1	0.00
30/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	521	1	521	1	0.00
30/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	503	1	503	1	0.00
30/12/2014	R207 On 05-February-15			Bond Future	7.51	99.4399	7.5065	99.4399	31,044.00
30/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	3910	4	3910	4	0.00
30/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	3948	4	3948	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	3871	4	3871	4	0.00
30/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	1	0	1	0	0.00
30/12/2014	R207 On 07-May-15			Bond Future	7.58	101.0179	7.5799	101.0179	0.00
30/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	2711	3	2711	3	0.00
30/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1239	1	1239	1	66.00
30/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	2743	3	2743	3	0.00
30/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	2678	3	2678	3	0.00
30/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	172	0	172	0	0.00
30/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	167	0	167	0	0.00
30/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	663	1	663	1	0.00
30/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	177	0	177	0	0.00
30/12/2014	R207 On 06-August-15			Bond Future	7.63	99.1177	7.6278	99.1177	0.00
30/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	1447	1	1447	1	0.00
30/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	1489	1	1489	1	0.00
30/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	1468	1	1468	1	0.00
30/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	933	1	933	1	70.00
30/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	1037	1	1037	1	0.00
30/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	1021	1	1021	1	0.00
30/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	1006	1	1006	1	0.00
30/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1551	2	1551	2	0.00
30/12/2014	R207 On 05-November-15			Bond Future	7.64	100.9187	7.6373	100.9187	0.00
30/12/2014	R207 On 05-November-15	7.74	Call	Bond Future	1641	2	1641	2	0.00
30/12/2014	R207 On 05-November-15	7.76	Call	Bond Future	1680	2	1680	2	0.00
30/12/2014	R207 On 05-November-15	7.75	Call	Bond Future	1660	2	1660	2	0.00
30/12/2014	R207 On 05-November-15	7.43	Call	Bond Future	1100	1	1100	1	53.00
30/12/2014	R207 On 05-November-15	7.74	Put	Bond Future	1283	1	1283	1	0.00
30/12/2014	R207 On 05-November-15	7.43	Put	Bond Future	1828	2	1828	2	0.00
30/12/2014	R207 On 05-November-15	7.76	Put	Bond Future	1253	1	1253	1	0.00
30/12/2014	R207 On 05-November-15	7.75	Put	Bond Future	1268	1	1268	1	0.00
30/12/2014	R208 On 05-February-15			Bond Future	7.64	98.1033	7.6443	98.1033	51,071.00
30/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	3878	4	3878	4	0.00
30/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	3967	4	3967	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	3923	4	3923	4	0.00
30/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	3	0	3	0	0.00
30/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	3	0	3	0	0.00
30/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	3	0	3	0	0.00
30/12/2014	R208 On 07-May-15			Bond Future	7.71	96.2604	7.7087	96.2604	0.00
30/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	1860	2	1860	2	0.00
30/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	1922	2	1922	2	0.00
30/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	1891	2	1891	2	0.00
30/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	595	1	595	1	0.00
30/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	568	1	568	1	0.00
30/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	581	1	581	1	0.00
30/12/2014	R208 On 06-August-15			Bond Future	7.75	97.9227	7.7517	97.9227	0.00
30/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	2091	2	2091	2	0.00
30/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	2064	2	2064	2	0.00
30/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	2118	2	2118	2	0.00
30/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	4870	5	4870	5	0.00
30/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	1029	1	1029	1	0.00
30/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	210	0	210	0	198.00
30/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	1012	1	1012	1	0.00
30/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	996	1	996	1	0.00
30/12/2014	R208 On 05-November-15			Bond Future	7.77	96.2986	7.7686	96.2986	0.00
30/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	3638	4	3638	4	0.00
30/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	1704	2	1704	2	0.00
30/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	1726	2	1726	2	0.00
30/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	1683	2	1683	2	0.00
30/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	693	1	693	1	2,200.00
30/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1783	2	1783	2	0.00
30/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1762	2	1762	2	0.00
30/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1803	2	1803	2	0.00
30/12/2014	R209 On 05-February-15			Bond Future	8.59	79.5547	8.5931	79.5547	29,898.00
30/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	5089	5	5089	5	0.00
30/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	5020	5	5020	5	0.00
30/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	3326	3	3326	3	0.00
30/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	4951	5	4951	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	44	0	44	0	0.00
30/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	47	0	47	0	0.00
30/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	42	0	42	0	0.00
30/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	184	0	184	0	0.00
30/12/2014	R209 On 07-May-15			Bond Future	8.65	77.6694	8.6459	77.6694	0.00
30/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	3882	4	3882	4	0.00
30/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	3831	4	3831	4	0.00
30/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	3780	4	3780	4	0.00
30/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	1115	1	1115	1	0.00
30/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	1139	1	1139	1	0.00
30/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	1092	1	1092	1	0.00
30/12/2014	R209 On 06-August-15			Bond Future	8.69	79.0108	8.6882	79.0108	0.00
30/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	9104	9	9104	9	0.00
30/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	4337	4	4337	4	0.00
30/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	4384	4	4384	4	0.00
30/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	4291	4	4291	4	0.00
30/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	1959	2	1959	2	0.00
30/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	465	0	465	0	2,914.00
30/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1932	2	1932	2	0.00
30/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	1987	2	1987	2	0.00
30/12/2014	R210 On 05-February-15			Bond Future	177.45	177.4884	177.4544	177.4884	628.00
30/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2464	2	2464	2	0.00
30/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2444	2	2444	2	0.00
30/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2454	2	2454	2	0.00
30/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R210 On 07-May-15			Bond Future	178.21	178.2442	178.2072	178.2442	0.00
30/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1207	1	1207	1	0.00
30/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1217	1	1217	1	0.00
30/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1197	1	1197	1	0.00
30/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	R211 On 05-February-15			Bond Future	131.45	131.4798	131.4487	131.4798	1,120.00
30/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	1551	2	1551	2	0.00
30/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	1541	2	1541	2	0.00
30/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	1561	2	1561	2	0.00
30/12/2014	R211 On 07-May-15			Bond Future	133.54	133.5770	133.5436	133.5770	0.00
30/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	1456	1	1456	1	0.00
30/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	1466	1	1466	1	0.00
30/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	1446	1	1446	1	0.00
30/12/2014	R212 On 05-February-15			Bond Future	136.13	136.1577	136.1321	136.1577	13,564.00
30/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	1858	2	1858	2	0.00
30/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	1878	2	1878	2	0.00
30/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	1868	2	1868	2	0.00
30/12/2014	R212 On 07-May-15			Bond Future	138.30	138.3295	138.3016	138.3295	0.00
30/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	2698	3	2698	3	0.00
30/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	2708	3	2708	3	0.00
30/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	2688	3	2688	3	0.00
30/12/2014	R213 On 05-February-15			Bond Future	8.49	90.1526	8.4858	90.1526	23,708.00
30/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	5752	6	5752	6	0.00
30/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	5822	6	5822	6	0.00
30/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	5682	6	5682	6	0.00
30/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	21	0	21	0	0.00
30/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	20	0	20	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	23	0	23	0	0.00
30/12/2014	R213 On 07-May-15			Bond Future	8.54	88.0388	8.5416	88.0388	0.00
30/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	3015	3	3015	3	0.00
30/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	3109	3	3109	3	0.00
30/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	3062	3	3062	3	0.00
30/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1465	2	1465	2	0.00
30/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1436	1	1436	1	0.00
30/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1494	2	1494	2	0.00
30/12/2014	R213 On 06-August-15			Bond Future	8.59	89.5588	8.5863	89.5588	0.00
30/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	2601	3	2601	3	0.00
30/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	2638	3	2638	3	0.00
30/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	2565	3	2565	3	0.00
30/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	3267	3	3267	3	0.00
30/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	3308	3	3308	3	0.00
30/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	3226	3	3226	3	0.00
30/12/2014	R214 On 05-February-15			Bond Future	8.67	80.5478	8.6734	80.5478	14,311.00
30/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	6541	6	6541	6	0.00
30/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	6470	6	6470	6	0.00
30/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	6398	6	6398	6	0.00
30/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	19	0	19	0	0.00
30/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	20	0	20	0	0.00
30/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	17	0	17	0	0.00
30/12/2014	R214 On 07-May-15			Bond Future	8.72	78.5349	8.7242	78.5349	0.00
30/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	4450	4	4450	4	0.00
30/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	4505	4	4505	4	0.00
30/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	4395	4	4395	4	0.00
30/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	1046	1	1046	1	0.00
30/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	1025	1	1025	1	0.00
30/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	1068	1	1068	1	0.00
30/12/2014	R214 On 06-August-15			Bond Future	8.77	79.8909	8.7656	79.8909	0.00
30/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	3104	3	3104	3	0.00
30/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	3144	3	3144	3	0.00
30/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	3185	3	3185	3	0.00
30/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	3315	3	3315	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	3273	3	3273	3	0.00
30/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	3231	3	3231	3	0.00
30/12/2014	R248 On 05-February-15			Bond Future	8.75	103.8643	8.7492	103.8643	43,226.00
30/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	7537	7	7537	7	0.00
30/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	7443	7	7443	7	0.00
30/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	7630	8	7630	8	0.00
30/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R248 On 07-May-15			Bond Future	8.80	101.0821	8.8020	101.0821	0.00
30/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	4573	4	4573	4	0.00
30/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	4671	5	4671	5	0.00
30/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	4475	4	4475	4	0.00
30/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/12/2014	R248 On 06-August-15			Bond Future	8.85	102.8274	8.8453	102.8274	0.00
30/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
30/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	906	1	906	1	0.00
30/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	1120	1	1120	1	0.00
30/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	1013	1	1013	1	0.00